

Exhibit 4A

Template of Consolidated Debtors and Other Controlled Entities Schedule of
Cash Receipts and Disbursements

CONSOLIDATED DEBTORS and Other Controlled Entities
Schedule of Cash Receipts and Disbursements
[], 201[] - [], 201[]

Unaudited (\$ in millions, foreign currencies reflected in USD equivalents)

| | Other Controlled Entities | | | | | | Total Consolidated Debtors and Other Controlled Entities |
|---|---------------------------|------|------|------|-------|-------|--|
| | Consolidated Debtors | LB I | ALI | PAMI | Other | Total | |
| Beginning Cash & Investments ([], 201[]) | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |
| Sources of Cash: | | | | | | | |
| Corporate | | | | | | | |
| Other Receipts | — | — | — | — | — | — | — |
| Derivatives | — | — | — | — | — | — | — |
| Loans | — | — | — | — | — | — | — |
| Principal Investing / | | | | | | | |
| Private Equity | — | — | — | — | — | — | — |
| Real Estate | — | — | — | — | — | — | — |
| Asia | — | — | — | — | — | — | — |
| South America | — | — | — | — | — | — | — |
| Total Sources of Cash | — | — | — | — | — | — | — |
| Uses of Cash: | | | | | | | |
| Corporate | | | | | | | |
| Compensation and Benefits | — | — | — | — | — | — | — |
| Professional Fees | — | — | — | — | — | — | — |
| Other Operating Expenses | — | — | — | — | — | — | — |
| Other Non-Operating Expenses | — | — | — | — | — | — | — |
| Derivatives | — | — | — | — | — | — | — |
| Loans | — | — | — | — | — | — | — |
| Principal Investing / | | | | | | | |
| Private Equity | — | — | — | — | — | — | — |
| Real Estate | — | — | — | — | — | — | — |
| Asia | — | — | — | — | — | — | — |
| South America | — | — | — | — | — | — | — |
| Total Uses of Cash | — | — | — | — | — | — | — |
| Net Cash Flow | — | — | — | — | — | — | — |
| FX Fluctuation | — | — | — | — | — | — | — |
| Ending Cash & Investments ([], 201[]) | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |

Exhibit 4B

Template of Consolidated Debtors and Other Controlled Entities
Balance Sheet

CONSOLIDATED DEBTORS and Other Controlled Entities**Balance Sheet As of [], 201[]**

(Unaudited)

| \$ in millions | Total Consolidated Debtors | Total Other Controlled Entities | Total Consolidated Debtors and Total Other Controlled Entities |
|---|-----------------------------------|--|---|
| Assets | | | |
| Cash and investments | \$ — | \$ — | \$ — |
| Cash and investments pledged or restricted | — | — | — |
| Financial instruments and other inventory positions: | | | |
| Real estate | — | — | — |
| Loans | — | — | — |
| Private equity/Principal investments | — | — | — |
| Derivatives and other contractual agreements | — | — | — |
| Total financial instruments and other inventory positions | — | — | — |
| Receivables and other assets | — | — | — |
| Investments in affiliates: | | | |
| LBHI controlled non-debtor entities | — | — | — |
| Non-LBHI controlled entities | — | — | — |
| Total Investments in affiliates | — | — | — |
| Due from affiliates: | | | |
| LBHI controlled entities - post petition | — | — | — |
| LBHI controlled non-debtor entities | — | — | — |
| Non-LBHI controlled entities | — | — | — |
| Total due from affiliates | — | — | — |
| Total assets | \$ — | \$ — | \$ — |
| Liabilities and stockholders' equity | | | |
| Accounts payable and other liabilities: | | | |
| Payables | \$ — | \$ — | \$ — |
| Due to LBHI controlled entities | — | — | — |
| Total accounts payable and liabilities | — | — | — |
| Liabilities (subject to compromise for Debtor entities only): | | | |
| Derivatives and other contractual agreements | — | — | — |
| Borrowings | — | — | — |
| Taxes and Other Payables | — | — | — |
| Due to affiliates: | | | |
| LBHI controlled non-debtor entities | — | — | — |
| Non-LBHI controlled entities | — | — | — |
| Total due to affiliates | — | — | — |
| Total liabilities (subject to compromise for Debtor entities only) | — | — | — |
| Total liabilities | — | — | — |
| Stockholders' equity | | | |
| Preferred stock | — | — | — |
| Common stock and additional paid-in capital | — | — | — |
| Retained earnings and other stockholders' equity | — | — | — |
| Total common stockholders' equity | — | — | — |
| Total stockholders' equity | — | — | — |
| Total liabilities and stockholders' equity | \$ — | \$ — | \$ — |

Exhibit 4C

Template of Consolidated Debtors and Other Controlled Entities Financial Instruments
Summary and Activity

CONSOLIDATED DEBTORS and Other Controlled Entities

Financial Instruments Summary and Activity

[], 201[] – [], 201[]

(Unaudited)

| \$ in millions | As of [], 201[] | | | As Reported [], 201[] Total | Change | (Activity [], 201[] – [], 201[]) | | | |
|--|-------------------|--------------|-------------|-------------------------------|-------------|--|--|-----------------|---------------|
| | Encumbered | Unencumbered | Total | | | Asset Transfers Reclassifications, and Other | Fair Value / Recovery Value Change | Cash (Receipts) | Disbursements |
| Real Estate | | | | | | | | | |
| Consolidated Debtors | — | — | — | — | — | — | — | — | — |
| Other Controlled Entities | — | — | — | — | — | — | — | — | — |
| Total Real Estate | — | — | — | — | — | — | — | — | — |
| Loans | | | | | | | | | |
| Consolidated Debtors | — | — | — | — | — | — | — | — | — |
| Other Controlled Entities | — | — | — | — | — | — | — | — | — |
| Total Loans | — | — | — | — | — | — | — | — | — |
| Private Equity / Principal Investments | | | | | | | | | |
| Consolidated Debtors | — | — | — | — | — | — | — | — | — |
| Other Controlled Entities | — | — | — | — | — | — | — | — | — |
| Total Private Equity / Principal Investments | — | — | — | — | — | — | — | — | — |
| Derivative Receivables and Related Assets | | | | | | | | | |
| Consolidated Debtors | — | — | — | — | — | — | — | — | — |
| Other Controlled Entities | — | — | — | — | — | — | — | — | — |
| Total Derivative Receivables and Related Assets | — | — | — | — | — | — | — | — | — |
| Totals | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> |

Exhibit 4D

Template of Consolidated Debtors and Other Controlled Entities Residential Real Estate Owned
and Unencumbered – By Product Type

CONSOLIDATED DEBTORS and Other Controlled Entities
Residential Real Estate Owned and Unencumbered - By Product Type

As of [], 201[]
(Unaudited)

| \$ in millions | Consolidated Debtors | Other Controlled Entities | | | | | Total Consolidated Debtors and Other Controlled Entities | Undiscounted Principal Balances |
|--------------------------------------|----------------------|---------------------------|-------------|-------------|-------------|-------------|--|---------------------------------|
| | | LB I | PAMI | ALI | Other | Total | | |
| Residential Real Estate | | | | | | | | |
| United States | | | | | | | | |
| Whole Loans: | | | | | | | | |
| Alt-A / Prime | | | | | | | | |
| First Lien | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |
| Second Lien | — | — | — | — | — | — | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| Subprime | | | | | | | | |
| First Lien | — | — | — | — | — | — | — | — |
| Second Lien | — | — | — | — | — | — | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| Other | | | | | | | | |
| Warehouse lines: | | | | | | | | |
| Residential | — | — | — | — | — | — | — | — |
| Auto | — | — | — | — | — | — | — | — |
| Securities | — | — | — | — | — | — | — | — |
| Real Estate Owned | — | — | — | — | — | — | — | — |
| Small Balance | — | — | — | — | — | — | — | — |
| Commercial | — | — | — | — | — | — | — | — |
| Mortgage-Backed Securities | — | — | — | — | — | — | — | — |
| Other | — | — | — | — | — | — | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| Total Residential Real Estate | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |

Exhibit 4E

Template of Consolidated Debtors and Other Controlled Entities Commercial Real Estate
Owned and Unencumbered – By Product Type

CONSOLIDATED DEBTORS and Other Controlled Entities
Commercial Real Estate Owned and Unencumbered - By Product Type

As of [], 201[]
(Unaudited)

| \$ in millions | Other Controlled Entities | | | | | | Total Consolidated Debtors and Other Controlled Entities | Undiscounted Principal Balances |
|---|---------------------------|-----------|-----------|-----------|-----------|-----------|--|---------------------------------|
| | Consolidated Debtors | LB I | PAMI | ALI | Other | Total | | |
| Commercial Real Estate | | | | | | | | |
| North America | | | | | | | | |
| Whole loans | | | | | | | | |
| Senior | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |
| B-notes/Mezzanine | — | — | — | — | — | — | — | — |
| Corporate Loans..... | — | — | — | — | — | — | — | — |
| Seller Financed Loans | — | — | — | — | — | — | — | — |
| Equity | — | — | — | — | — | — | — | — |
| Real Estate Owned..... | — | — | — | — | — | — | — | — |
| Other | — | — | — | — | — | — | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| Europe | | | | | | | | |
| Whole loans | — | — | — | — | — | — | — | — |
| Senior | — | — | — | — | — | — | — | — |
| B-notes/Mezzanine | — | — | — | — | — | — | — | — |
| Corporate Loans..... | — | — | — | — | — | — | — | — |
| Equity | — | — | — | — | — | — | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| Asia | | | | | | | | |
| Whole loans | | | | | | | | |
| Senior | — | — | — | — | — | — | — | — |
| B-notes/Mezzanine | — | — | — | — | — | — | — | — |
| NPLs | — | — | — | — | — | — | — | — |
| Equity | — | — | — | — | — | — | — | — |
| Real Estate Owned..... | — | — | — | — | — | — | — | — |
| Other | — | — | — | — | — | — | — | — |
| Subtotal | — | — | — | — | — | — | — | — |
| Total Commercial Real Estate | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| Total Real Estate | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

Exhibit 4F

Template of Consolidated Debtors and Other Controlled Entities Commercial Real Estate Owned
and Unencumbered – By Property Type and Region

CONSOLIDATED DEBTORS and Other Controlled Entities

Commercial Real Estate Owned and Unencumbered - By Property Type And Region

As of [], 201[]

(Unaudited)

| \$ in millions | North America | Europe | Asia | Total | Undiscounted Principal Balances |
|--|--------------------------|---------------|-------------|--------------|--|
| Commercial Real Estate | | | | | |
| Senior Whole Loans | | | | | |
| Office | \$ — | \$ — | \$ — | \$ — | \$ — |
| Hotel | — | — | — | — | — |
| Multi-family | — | — | — | — | — |
| Retail | — | — | — | — | — |
| Residential | — | — | — | — | — |
| Condominium | — | — | — | — | — |
| Land | — | — | — | — | — |
| Other | — | — | — | — | — |
| Total Senior Whole Loans by Type | — | — | — | — | — |
| B-Note/Mezz Whole Loans | — | — | — | — | — |
| Office | — | — | — | — | — |
| Hotel | — | — | — | — | — |
| Multi-family | — | — | — | — | — |
| Mixed-use | — | — | — | — | — |
| Retail | — | — | — | — | — |
| Condominium | — | — | — | — | — |
| Land | — | — | — | — | — |
| Total B-Notes/Mezz Whole Loans by Type | — | — | — | — | — |
| Corporate Loans | — | — | — | — | — |
| Industrial | — | — | — | — | — |
| Multi-family | — | — | — | — | — |
| Total Corporate Loans by Type | — | — | — | — | — |
| Seller Financed Loans | — | — | — | — | — |
| Office | — | — | — | — | — |
| Hotel | — | — | — | — | — |
| Multi-family | — | — | — | — | — |
| Other | — | — | — | — | — |
| Total Seller Financed Loans by Type | — | — | — | — | — |
| NPLs | — | — | — | — | — |
| Residential | — | — | — | — | — |
| Other | — | — | — | — | — |
| Total NPLs by Type | — | — | — | — | — |
| Equity | — | — | — | — | — |
| Office | — | — | — | — | — |
| Industrial | — | — | — | — | — |
| Hotel | — | — | — | — | — |
| Multi-family | — | — | — | — | — |
| Retail | — | — | — | — | — |
| Mixed-use | — | — | — | — | — |
| Condominium | — | — | — | — | — |
| Land | — | — | — | — | — |
| Other | — | — | — | — | — |
| Total Equity by Type | — | — | — | — | — |
| Real Estate Owned | — | — | — | — | — |
| Office | — | — | — | — | — |
| Industrial | — | — | — | — | — |
| Hotel | — | — | — | — | — |
| Multi-family | — | — | — | — | — |
| Condominium | — | — | — | — | — |
| Land | — | — | — | — | — |
| Other | — | — | — | — | — |
| Total Real Estate Owned by Type | — | — | — | — | — |
| Other | — | — | — | — | — |
| Total Commercial Real Estate | \$ — | \$ — | \$ — | \$ — | \$ — |

Exhibit 4G

Template of Consolidated Debtors and Other Controlled Entities Loan Portfolio (Funded and
Unencumbered) Summary by Rating

CONSOLIDATED DEBTORS and Other Controlled Entities

Loan Portfolio (Funded and Unencumbered) Summary by Rating

As of [], 201[]

(Unaudited)

\$ in millions

| Ratings Equivalent | Consolidated Debtors | Other Controlled Entities | Total Consolidated Debtors and Total Other Controlled Entities | % of Total |
|-------------------------------|---------------------------------|--------------------------------------|---|-------------------|
| | Notional | | | |
| High Grade | \$ — | \$ — | \$ — | — % |
| High Yield | — | — | — | — % |
| Non-Rated | — | — | — | — % |
| Total | \$ — | \$ — | \$ — | — % |
| | Fair Value | | | |
| High Grade | \$ — | \$ — | \$ — | — % |
| High Yield | — | — | — | — % |
| Non-Rated | — | — | — | — % |
| Total | \$ — | \$ — | \$ — | — % |

Exhibit 4H

Template of Consolidated Debtors and Other Controlled Entities Private Equity/Principal
Investments Owned and Unencumbered by Legal Entity and Product Type

CONSOLIDATED DEBTORS and Other Controlled Entities

Private Equity / Principal Investments Owned and Unencumbered by Legal Entity and Product Type

As of [], 201[]

(Unaudited)

| <u>\$ in millions</u> | <u>Private Equity Platform</u> | <u>Direct Investments</u> | <u>GP/LP Investments</u> | <u>Asia Investments</u> | <u>Seed Capital</u> | <u>Totals</u> |
|--|------------------------------------|-------------------------------|------------------------------|-----------------------------|---------------------|---------------|
| By Legal Entity: | | | | | | |
| Consolidated Debtors | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |
| Other Controlled Entities..... | — | — | — | — | — | — |
| Total..... | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> |
| By Product Type | | | | | | |
| Private Equity / Leveraged Buy Outs (“LBOs”)..... | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |
| Venture Capital..... | — | — | — | — | — | — |
| Fixed Income | — | — | — | — | — | — |
| Real Estate Funds | — | — | — | — | — | — |
| Hedge Funds..... | — | — | — | — | — | — |
| Other | — | — | — | — | — | — |
| Total..... | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> | <u>\$ —</u> |

Exhibit 4I

Template of Consolidated Debtors and Other Controlled Entities Derivatives
Assets and Liabilities

CONSOLIDATED DEBTORS and Other Controlled Entities

Derivatives Assets and Liabilities

As of [], 201[]

(Unaudited)

| \$ in millions | Consolidated Debtors | Other Controlled Entities | Total Consolidated Debtors and Total Other Controlled Entities |
|---|-----------------------------|----------------------------------|---|
| Assets - Receivables, Net | | | |
| Open (\$) | \$ — | \$ — | \$ — |
| Termed / Matured (\$) | — | — | — |
| Total | — | — | — |
| Other Derivative Related Assets | — | — | — |
| Total Derivatives and Related Assets | \$ — | \$ — | \$ — |
| # of Contracts | | | |
| Open (# of contracts) | — | — | — |
| Termed / Matured (# of contracts) | — | — | — |
| Total | — | — | — |
| Liabilities - Payables | | | |
| Open (\$) | \$ — | \$ — | \$ — |
| Termed / Matured (\$) | — | — | — |
| Total | \$ — | \$ — | \$ — |
| # of Contracts | | | |
| Open (# of contracts) | — | — | — |
| Termed / Matured (# of contracts) | — | — | — |
| Total | — | — | — |

Exhibit 4J

Template of Consolidated Debtors and Other Controlled Entities Pledged
Inventory – By Asset Group

CONSOLIDATED DEBTORS and Other Controlled Entities

Pledged Inventory - By Asset Group

As of [], 201[]

(Unaudited)

| \$ in millions | Consolidated Debtors | Other Controlled Entities | Total Consolidated Debtors and Total Other Controlled Entities |
|--|-----------------------------|----------------------------------|---|
| Pledged Inventory | | | |
| Real Estate - Commercial: | | | |
| Securitization Instrument | \$ — | \$ — | \$ — |
| Whole loans - Senior | — | — | — |
| North America | — | — | — |
| Europe | — | — | — |
| Asia | — | — | — |
| U S Corporate Loans | — | — | — |
| Total Real Estate Pledged | — | — | — |
| Loans: | | | |
| Securitization Instruments | — | — | — |
| U S and U K Corporate Loans | — | — | — |
| Total Loans Pledged | — | — | — |
| Private Equity / Principal Investments: | | | |
| Securitization Instruments ⁽²⁾ | — | — | — |
| Derivative Receivables | — | — | — |
| Total Pledged | \$ — | \$ — | \$ — |
| Allocation of Pledged Inventory by Counterparty Type. | | | |
| Clearing Banks and Collateralized Lenders | \$ — | \$ — | \$ — |
| Other Third Parties | — | — | — |
| LBHI Controlled Entities: | — | — | — |
| Aurora Bank FSB | — | — | — |
| Woodlands Commercial Bank | — | — | — |
| Total Pledged | \$ — | \$ — | \$ — |

Exhibit 4K

Template of Consolidated Debtors and Other Controlled Entities Unfunded Lending and
Principal Investments Commitments

CONSOLIDATED DEBTORS and Other Controlled Entities

Unfunded Lending and Principal Investments Commitments

As of [], 201[]

(Unaudited)

| \$ in millions | Consolidated Debtors | Other Controlled Entities | Total Consolidated Debtors and Total Other Controlled Entities |
|---|-----------------------------|----------------------------------|---|
| Real Estate | | | |
| Commercial | \$ — | \$ — | \$ — |
| Loans | | | |
| High Grade | — | — | — |
| High Yield | — | — | — |
| Non-Rated | — | — | — |
| Total..... | — | — | — |
| Private Equity / Principal Investments | | | |
| Private Equity Platform | — | — | — |
| Direct Investments | — | — | — |
| GP / LP Investments | — | — | — |
| Total | — | — | — |
| Total | \$ — | \$ — | \$ — |

Exhibit 4L

Template of Consolidated Debtors and Other Controlled Entities Top Holdings Summary

CONSOLIDATED DEBTORS and Other Controlled Entities
Top Holdings Summary

| Position | Undiscounted Principal Balance | Mark to Market Balance | | | | Owner | Lien | Pledged |
|---|--------------------------------------|------------------------|-----------|-----------|-----------|-------|------|---------|
| | | Quarter 1 | Quarter 2 | Quarter 3 | Quarter 4 | | | |
| <u>I. Commercial Real Estate</u> | | | | | | | | |
| Name 1 | — | — | — | — | — | — | — | — |
| Name 2 | — | — | — | — | — | — | — | — |
| Name 3 | — | — | — | — | — | — | — | — |
| Name 4 | — | — | — | — | — | — | — | — |
| Name 5 | — | — | — | — | — | — | — | — |
| <u>II. Loans</u> | | | | | | | | |
| Name 1 | — | — | — | — | — | — | — | — |
| Name 2 | — | — | — | — | — | — | — | — |
| Name 3 | — | — | — | — | — | — | — | — |
| Name 4 | — | — | — | — | — | — | — | — |
| Name 5 | — | — | — | — | — | — | — | — |
| <u>III. Private Equity</u> | | | | | | | | |
| Name 1 | — | — | — | — | — | — | — | — |
| Name 2 | — | — | — | — | — | — | — | — |
| Name 3 | — | — | — | — | — | — | — | — |
| Name 4 | — | — | — | — | — | — | — | — |
| Name 5 | — | — | — | — | — | — | — | — |

Exhibit 4M

Template of Consolidated Debtors and Other Controlled Entities Receivables from Special
Purpose Vehicles

CONSOLIDATED DEBTORS and Other Controlled Entities

Receivables from Special Purpose Vehicles

| | <u>Notional</u> | <u>Fair Value</u> | <u>Collateral Value</u> |
|----------------------------|------------------------|--------------------------|--------------------------------|
| Mortgages | | | |
| Open | — | — | — |
| Terminated | — | — | — |
| Total | — | — | — |
| Investment Grade | | | |
| Open | — | — | — |
| Terminated | — | — | — |
| Total | — | — | — |
| High Yield / Levered Loans | | | |
| Open | — | — | — |
| Terminated | — | — | — |
| Total | — | — | — |
| Other | | | |
| Open | — | — | — |
| Terminated | — | — | — |
| Total | — | — | — |
| Total | | | |
| Open | — | — | — |
| Terminated | — | — | — |
| Total | — | — | — |